



# Thrift Savings Plan BULLETIN

for Agency TSP Representatives

**Subject:** Thrift Savings Plan Fact Sheet, Latest 12-Month Rates of Return

**Date:** January 23, 2002

This bulletin transmits the Thrift Savings Plan (TSP) Fact Sheet that provides monthly returns for the 12-month period ending December 2001 for the five TSP investment funds. This Fact Sheet supersedes the Fact Sheet dated January 4, 2002, which showed different returns for the Small Capitalization Stock Index Investment (S) Fund and the International Stock Index Investment (I) Fund for the period **before** these funds were implemented. (These funds became available to TSP participants in May 2001.)

The S and I Fund returns that are shown on this Fact Sheet for April 2001 and earlier reflect the performance of the indexes that these funds track. (The S Fund tracks the Wilshire 4500 index and the I Fund tracks the EAFE (Europe, Australasia, Far East) index.) The S and I Fund returns that were shown on the superseded Fact Sheet for April 2001 and earlier reflected the performance of Barclays funds that were deemed most closely related to the funds in which the S and I Funds are now invested. However, the Board has now determined that the Wilshire 4500 index and the EAFE index provide the most appropriate historical information for the period before May 2001.

Future Fact Sheets will continue to reflect the performance of the indexes that the S and I Fund track for the period before the S and I Funds were implemented.

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Attachment

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**Inquiries:** Questions concerning this bulletin should be directed to the Federal Retirement Thrift Investment Board at **(202) 942-1460**.

**Chapter:** This bulletin may be filed in Chapter 7, Investments.

**Supersedes:** This bulletin supersedes TSP Bulletin 02-1, Thrift Savings Plan Fact Sheet, Latest 12-Month Rates of Return, dated January 4, 2002.



# THRIFT SAVINGS PLAN FACT SHEET

## *G, F, C, S, and I Fund Monthly Returns*

January 14, 2002

Months	G Fund*	F Fund*	C Fund*	S Fund**	I Fund**
1996 (Jan. - Dec.)	6.8%	3.7%	22.8%	17.2%	6.1%
1997 (Jan. - Dec.)	6.8%	9.6%	33.2%	25.7%	1.5%
1998 (Jan. - Dec.)	5.7%	8.7%	28.4%	8.6%	20.1%
1999 (Jan. - Dec.)	6.0%	(.8%)	21.0%	35.5%	26.7%
2000 (Jan. - Dec.)	6.4%	11.7%	(9.1%)	(15.8%)	(14.2%)
<b>2001</b>					
January	.5%	1.7%	3.5%	5.4%	(.1%)
February	.4	.9	(9.1)	(12.2)	(7.5)
March	.5	.5	(6.3)	(9.2)	(6.7)
April	.4	(.4)	7.8	10.6	6.9
May	.5	.6	.7	1.4	(4.1)
June	.5	.4	(2.4)	.7	(4.0)
July	.5	2.2	(1.0)	(4.1)	(1.8)
August	.5	1.2	(6.3)	(4.3)	(2.6)
September	.4	1.1	(8.0)	(12.5)	(9.9)
October	.4	2.1	1.9	5.1	2.5
November	.4	(1.4)	7.6	7.8	3.6
December	.4	(.6)	.9	5.3	.5
<b>Last 12 Months</b>	<b>5.4%</b>	<b>8.6%</b>	<b>(11.9%)</b>	<b>(9.0%)</b>	<b>(21.9%)</b>

Percentages in ( ) are negative.

\*The G Fund (Government Securities Investment Fund) is invested in special issues of U.S. Treasury securities. The F Fund (Fixed Income Index Investment Fund) is invested in the Barclays U.S. Debt Index Fund, which tracks the Lehman Brothers U.S. Aggregate bond index. The C Fund (Common Stock Index Investment Fund) is invested in the Barclays Equity Index Fund, which tracks the S&P 500 stock index.

\*\*The S Fund (Small Capitalization Stock Index Investment Fund) is invested in the Barclays Extended Market Index Fund, which tracks the Wilshire 4500 stock index. The I Fund (International Stock Index Investment Fund) is invested in the Barclays EAFE Index Fund, which tracks the EAFE (Europe, Australasia, Far East) stock index. The S and I Funds were implemented in May 2001. The returns shown reflect the actual performance of the S and I Funds for May 2001 and subsequent months. For the period before May 2001, the S and I Fund returns reflect the performance of the Wilshire 4500 and EAFE indexes (without deduction of any administrative expenses, trading costs, or investment management fees), respectively.

Except as discussed above regarding the period before the implementation of the S and I Funds, the monthly returns represent net earnings for the month after deduction of accrued administrative expenses, and, in the cases of the F, C, S, and I Funds, after deduction of trading costs and accrued investment management fees.

Future performance of the funds will vary and may be significantly different from the returns shown above. See the *Summary of the Thrift Savings Plan for Federal Employees* for detailed information.